Author Index to Volumes 11 and 12

Amman, H., **12**, 125
Anderson, R.W., **11**, 3
Barucci, E., **12**, 171
Basu, N., **12**, 223
Baum, C.F., **11**, 53
Bekdache, B., **11**, 41
Belsley, D.A., **11**, 1
Brooks, C., **11**, 265
Cheng Tu, **11**, 3
Cheng, J.Q., **12**, 1
Davidson, R., **11**, 103
Despotis, D.K., **11**, 189
Gordy, M.B., **12**, 61
Greenblatt, S.A., **12**, 201, 275
Hogg, T., **12**, 97
Houstis, E.N., **12**, 255
Huberman, B.A., **12**, 97
Kaboudan, M.A., **11**, 167
Kamaratou, I., **11**, 189
Karasulu, M., **11**, 53
Kendrick, D.A., **12**, 125
Kortesis, S., **12**, 255
Kozicki, S., **11**, 21
Labys W.C., **11**, 103
Landi, L., **12**, 171
Lesourd, J.-B., **11**, 103
Linetsky, V., **11**, 129
McCullough, B.D., **12**, 79
Meijdam, L., **12**, 115
Mercado, P.R., **12**, 125
Miranda, M.J., **11**, 71
Novkovic, S., **11**, 221
Nowman, K.B., **12**, 243
Pan Zuohong, **11**, 89
Pantazopoulos, K.N., **12**, 255
Perroni, C., **11**, 245
Pryor, R., **12**, 223
Quint, T., **12**, 223
Reyniers, D.J., **11**, 205
Roscam Abbing, M.A., **12**, 193
Rutherford, T.F., **11**, 245
Shapiro, D., **12**, 35
Shiomura, T., **12**, 25
Steiglitz, K., **12**, 35
Tinsley, P.A., **11**, 21
Tucci, M.P., **12**, 203
Verhoeven, M., **12**, 115
Vinod, H.D., **12**, 79
Wang Xiaodi, **11**, 89
Wang Yuyun, **12**, 151
Wellman, M.P., **12**, 1
Wu Lihua, **12**, 151
Youssefmir, M., **12**, 97
Zopounidis, C., **11**, 189

Computational Economics **12**: 297–298, 1998.

Subject Index to Volumes 11 and 12

adaptive control, **12**, 203
adaptive representation, **12**, 275
ADELAIS, **11**, 189
agent-based model, **12**, 223
American option valuation, **12**, 255
applied general equilibrium, **11**, 245
artificial neural networks, **12**, 171
atomic decomposition, **12**, 275
auction-mediated robot market, **12**, 35

bargaining, **11**, 205
basis function, **12**, 275
basis pursuit, **12**, 275
boundary values, **11**, 21
bounded rationality, **12**, 171

chaos, **11**, 265
Cobb-Douglas, **12**, 79
commodity price behavior, **11**, 103
common-value auctions, **12**, 61
comparative dynamics, **12**, 115
comparative statics, **12**, 25
computational economics, **12**, 125
confidence intervals, **12**, 79
contingent claims analysis, **11**, 3
continuous time, **12**, 243
correlation dimension, **11**, 265

denoising, **12**, 275
distributed computation, **12**, 1
dynamical structures, **11**, 167

economic equilibrium, **12**, 151
economic transition, **11**, 221
economics education, **12**, 193
exact Gaussian estimation, **12**, 243
exchange rates, **11**, 265
expected inflation, **11**, 21

financial derivatives, **11**, 129
financial market analysis, **11**, 167
finite difference method, **12**, 255
finite difference methods, **11**, 3
fixed-point algorithm, **12**, 25
flexible functional forms, **11**, 245
free boundary problems, **12**, 255
front-tracking methods, **12**, 255

genetic algorithm, **11**, 221; **12**, 223

homotopy, **12**, 25
hyperinflation, **12**, 171

insider privatization, **11**, 221
internet, **12**, 193

labor economics, **11**, 205
learning, **12**, 171
Lyapunov exponents, **11**, 265

macroeconometric modeling, **12**, 193
macroeconomic model, **12**, 243
macroeconomics, **12**, 125
market inefficiency, **11**, 89
Markov switching, **11**, 41
microsimulation, **12**, 223
monetary policy, **12**, 223
multi-resolution analysis, **11**, 103

negative price bubbles, **12**, 35
nonconvexity, **12**, 203
nonlinear rational expectations models, **11**, 71
nonlinear regression, **12**, 79
nonlinearity, **11**, 167, 265
numerical methods, **11**, 71

numerical solution, **12**, 203

option pricing, **12**, 255
options pricing, **11**, 129

path integrals, **11**, 129
perfect foresight, **12**, 115
portfolio analysis, **11**, 189
portfolio selection, **11**, 189
predictability, **11**, 167
price bubbles, **12**, 35
progressive equilibration, **12**, 1

rational expectations equilibria, **12**, 171
real interest rate, **11**, 41
risky debt, **11**, 3

semi-nonparametric regression, **11**, 103
speculative bubbles, **12**, 97
stimulated annealing, **12**, 151
stochastic models, **11**, 129
stochastic nonlinear regression, **11**, 89

tatonnement, **12**, 1
term structure, **11**, 21
time varying parameter models, **11**, 41
translog, **12**, 79

US economy, **12**, 223

wavelet transform, **12**, 275
wavelet-based estimator, **11**, 89
wavelets, **11**, 103